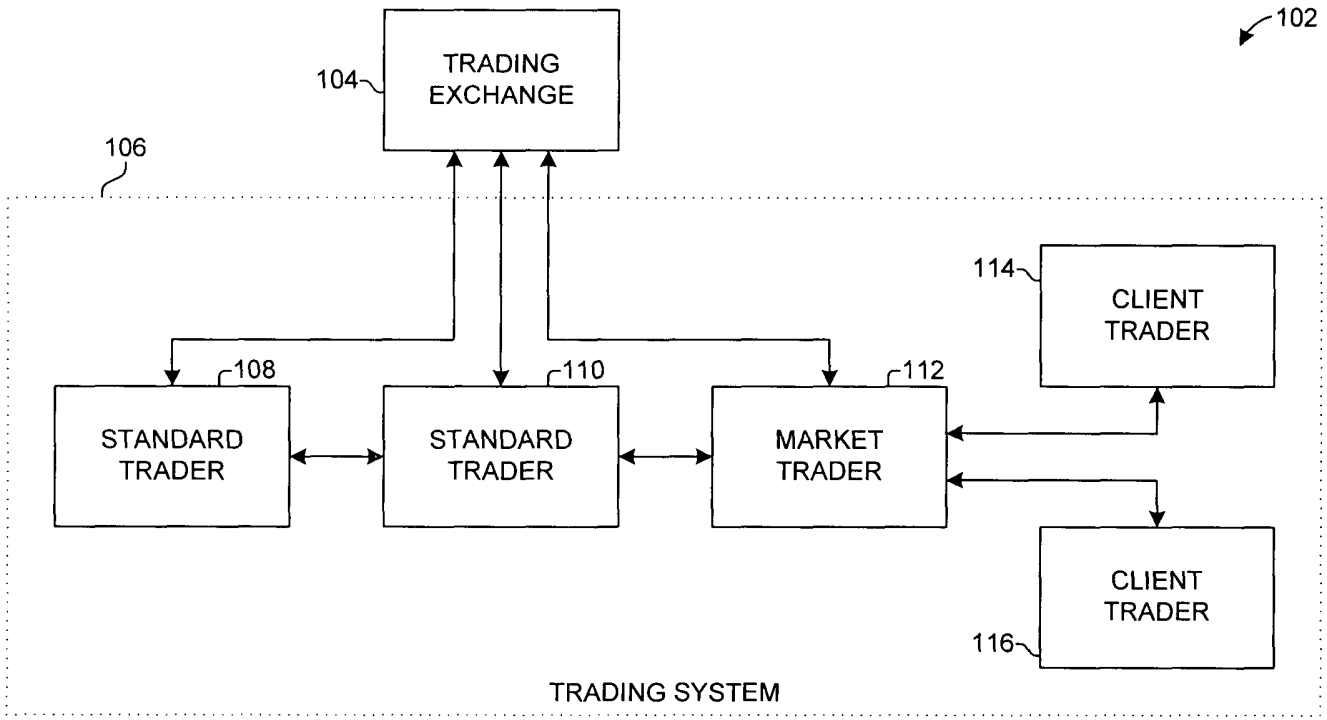
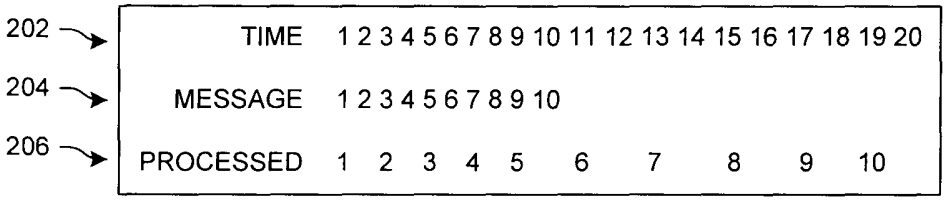


FIG. 1



PRIOR ART FIG. 2

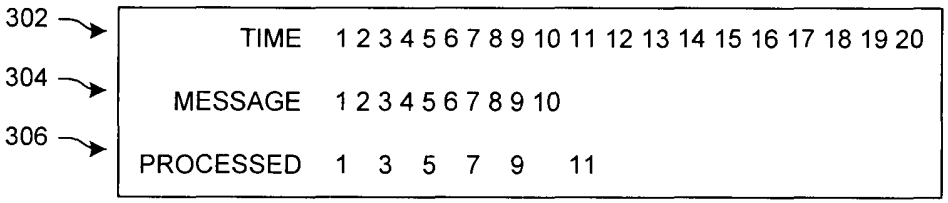

302
304
306
TIME 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20
MESSAGE 1 2 3 4 5 6 7 8 9 10
PROCESSED 1 3 5 7 9 11

FIG. 3

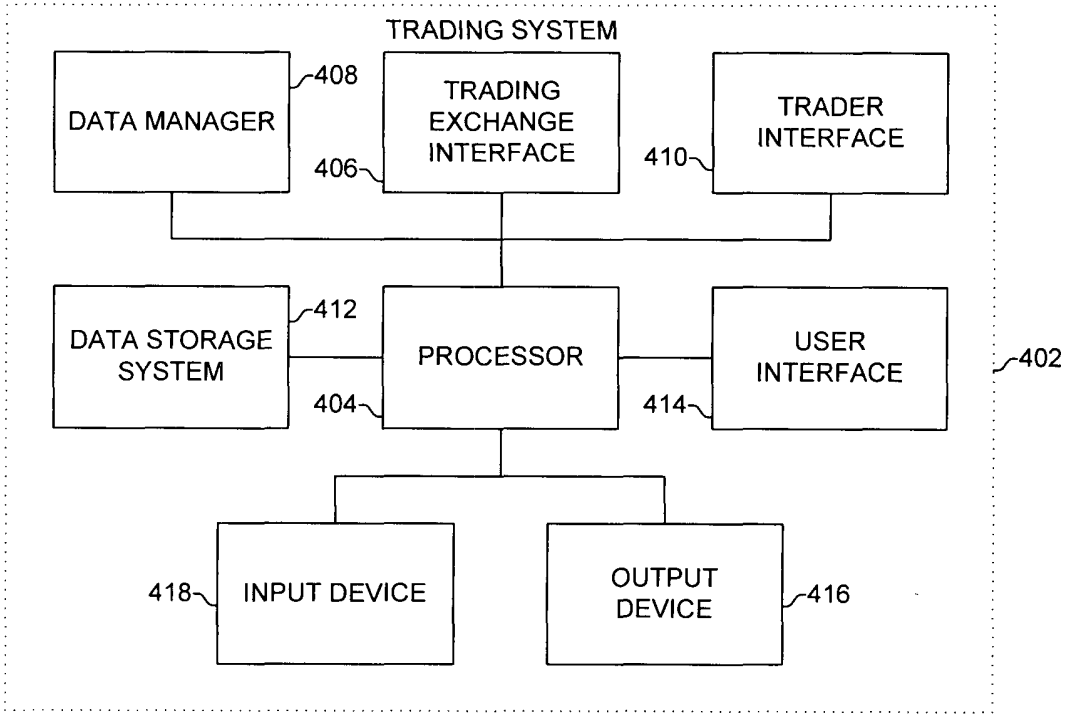

TRADING SYSTEM
DATA MANAGER
408
TRADING EXCHANGE INTERFACE
406
TRADER INTERFACE
410
DATA STORAGE SYSTEM
412
PROCESSOR
404
USER INTERFACE
414
402
418
INPUT DEVICE
OUTPUT DEVICE
416

FIG. 4

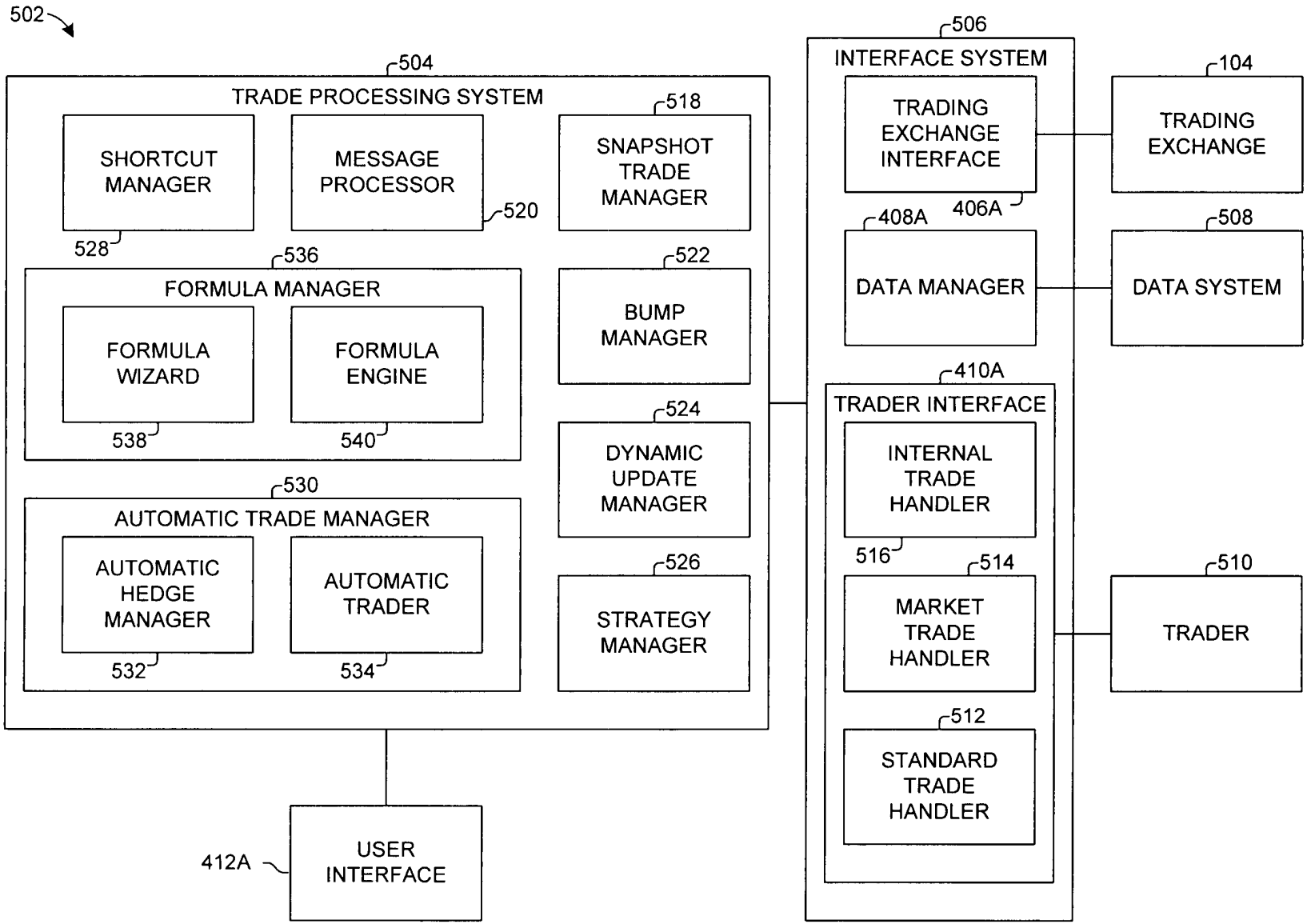

502
504
TRADE PROCESSING SYSTEM
SHORTCUT MANAGER
528
MESSAGE PROCESSOR
520
518
SNAPSHOT TRADE MANAGER
536
FORMULA MANAGER
FORMULA WIZARD
538
FORMULA ENGINE
540
522
BUMP MANAGER
530
AUTOMATIC TRADE MANAGER
AUTOMATIC HEDGE MANAGER
532
AUTOMATIC TRADER
534
524
DYNAMIC UPDATE MANAGER
526
STRATEGY MANAGER
412A
USER INTERFACE
506
INTERFACE SYSTEM
TRADING EXCHANGE INTERFACE
406A
408A
DATA MANAGER
410A
TRADER INTERFACE
INTERNAL TRADE HANDLER
516
514
MARKET TRADE HANDLER
512
STANDARD TRADE HANDLER
104
TRADING EXCHANGE
508
DATA SYSTEM
510
TRADER

FIG. 5

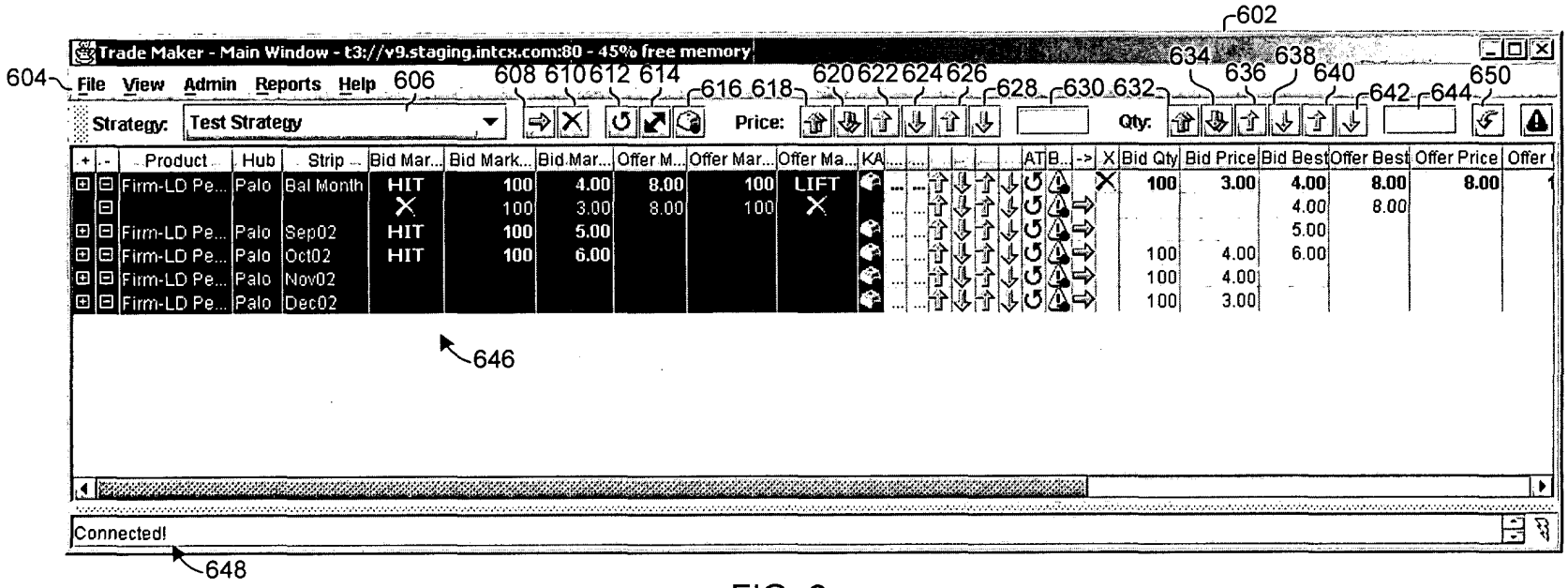

602
Trade Maker - Main Window - t3://v9.staging.intcx.com:80 - 45% free memory
604
File View Admin Reports Help
606
608 610 612 614
616 618
620 622 624 626
628
630 632
634
636
638
640
642
644
650
Strategy: Test Strategy
Price:
Qty:
Product Hub Strip Bid Mar... Bid Mark... Bid Mar... Offer M... Offer Mar... Offer Ma... KA AT B... -> X Bid Qty Bid Price Bid Best Offer Best Offer Price Offer
Firm-LD Pe... Palo Bal Month HIT 100 4.00 8.00 100 LIFT 100 3.00 4.00 8.00 8.00
100 3.00 8.00 100 4.00 8.00
Firm-LD Pe... Palo Sep02 HIT 100 5.00 5.00
Firm-LD Pe... Palo Oct02 HIT 100 6.00 100 4.00 6.00
Firm-LD Pe... Palo Nov02 100 4.00
Firm-LD Pe... Palo Dec02 100 3.00
646
Connected!
648

FIG. 6

702 704 706 708 710 712 714 716 646A
+ - Product Hub Strip Bid Mar... Bid Mark... Bid Mar... Offer M... Offer Mar... Offer Ma... KA ... ... AT B...
Firm-LD Pe... Palo Bal Month HIT 100 4.00 8.00 100 LIFT
100 3.00 8.00 100
Firm-LD Pe... Palo Sep02 HIT 100 5.00
Firm-LD Pe... Palo Oct02
Firm-LD Pe... Palo Nov02
Firm-LD Pe... Palo Dec02
718 720 722 724 726 728 730 732 734 736 738 740

FIG. 7A

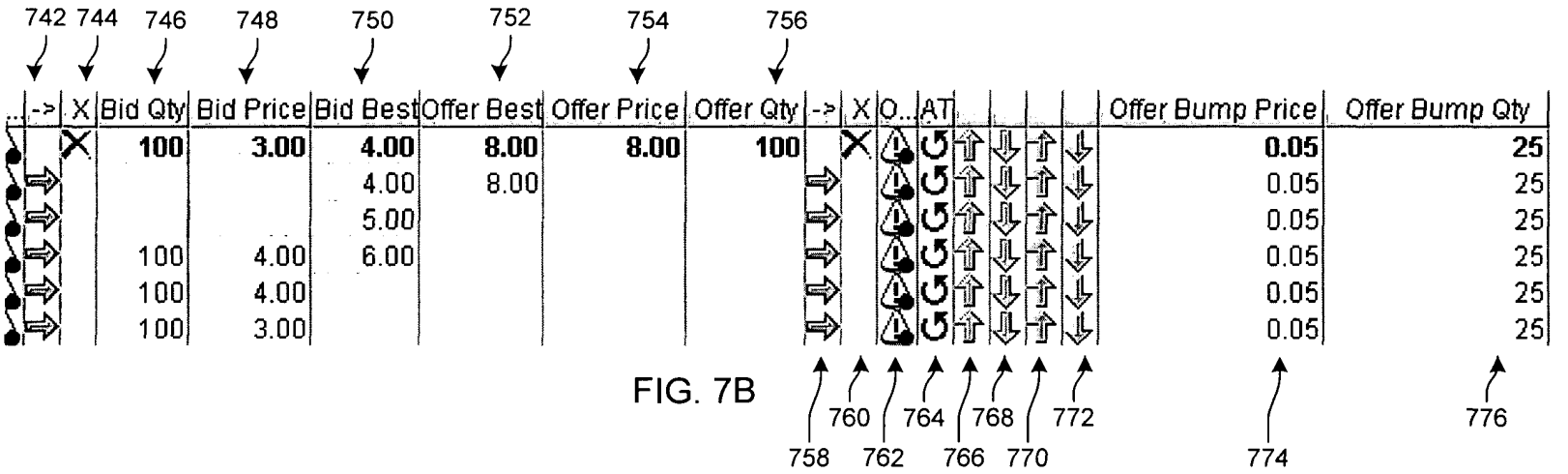

742 744 746 748 750 752 754 756
... -> X Bid Qty Bid Price Bid Best Offer Best Offer Price Offer Qty -> X O... AT Offer Bump Price Offer Bump Qty
100 3.00 4.00 8.00 8.00 100 0.05 25
4.00 8.00 0.05 25
5.00 0.05 25
100 4.00 6.00 0.05 25
100 4.00 0.05 25
100 3.00 0.05 25
758 760 762 764 766 768 770 772 774 776

FIG. 7B

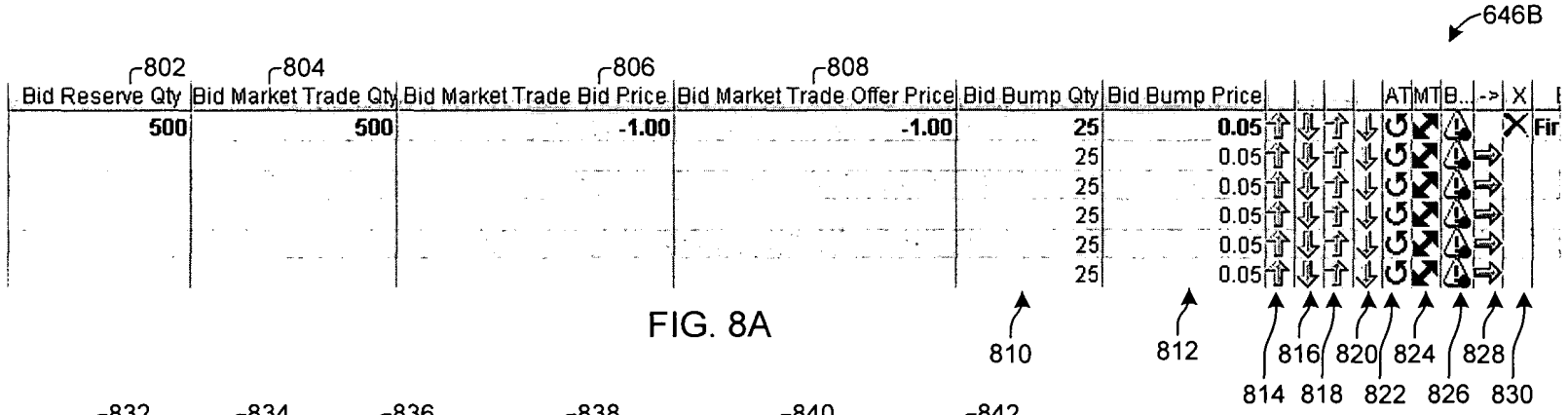


FIG. 8A

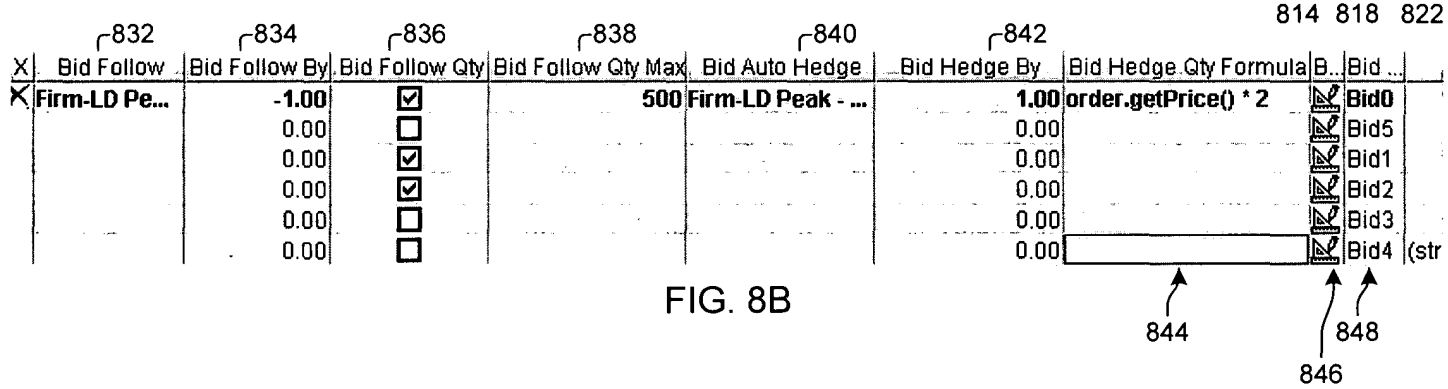


FIG. 8B

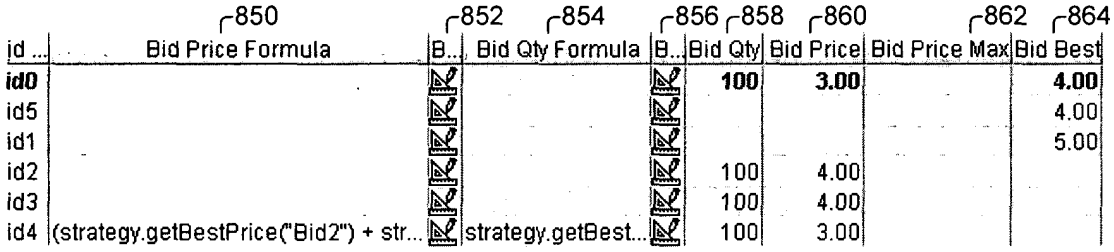


FIG. 8C

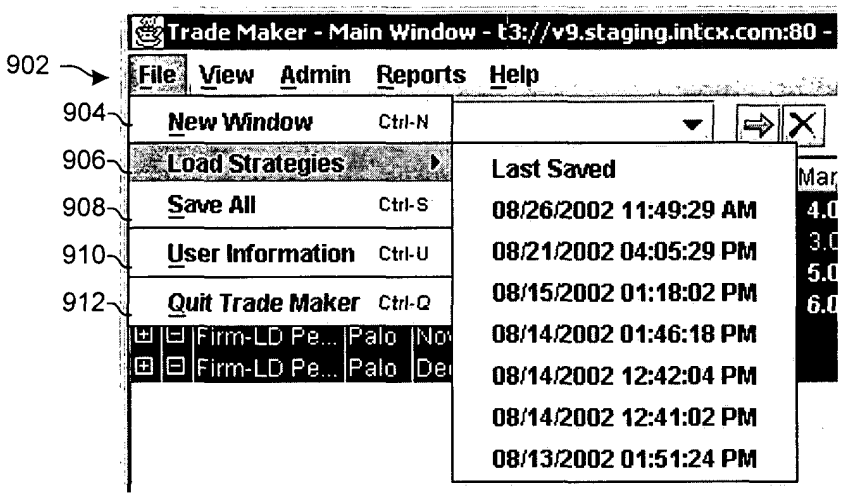


FIG. 9

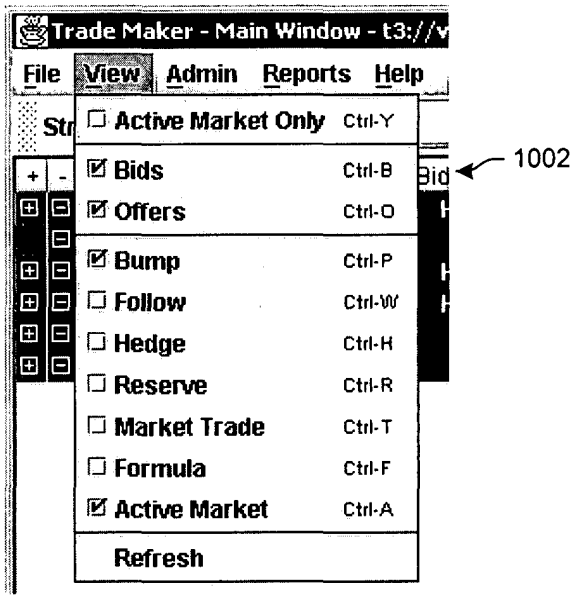


FIG. 10

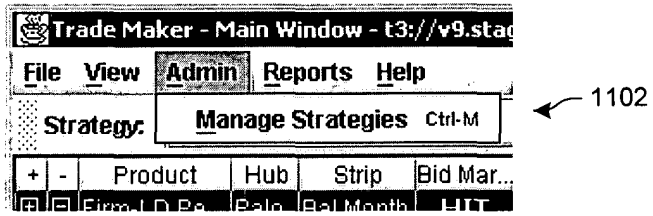


FIG. 11

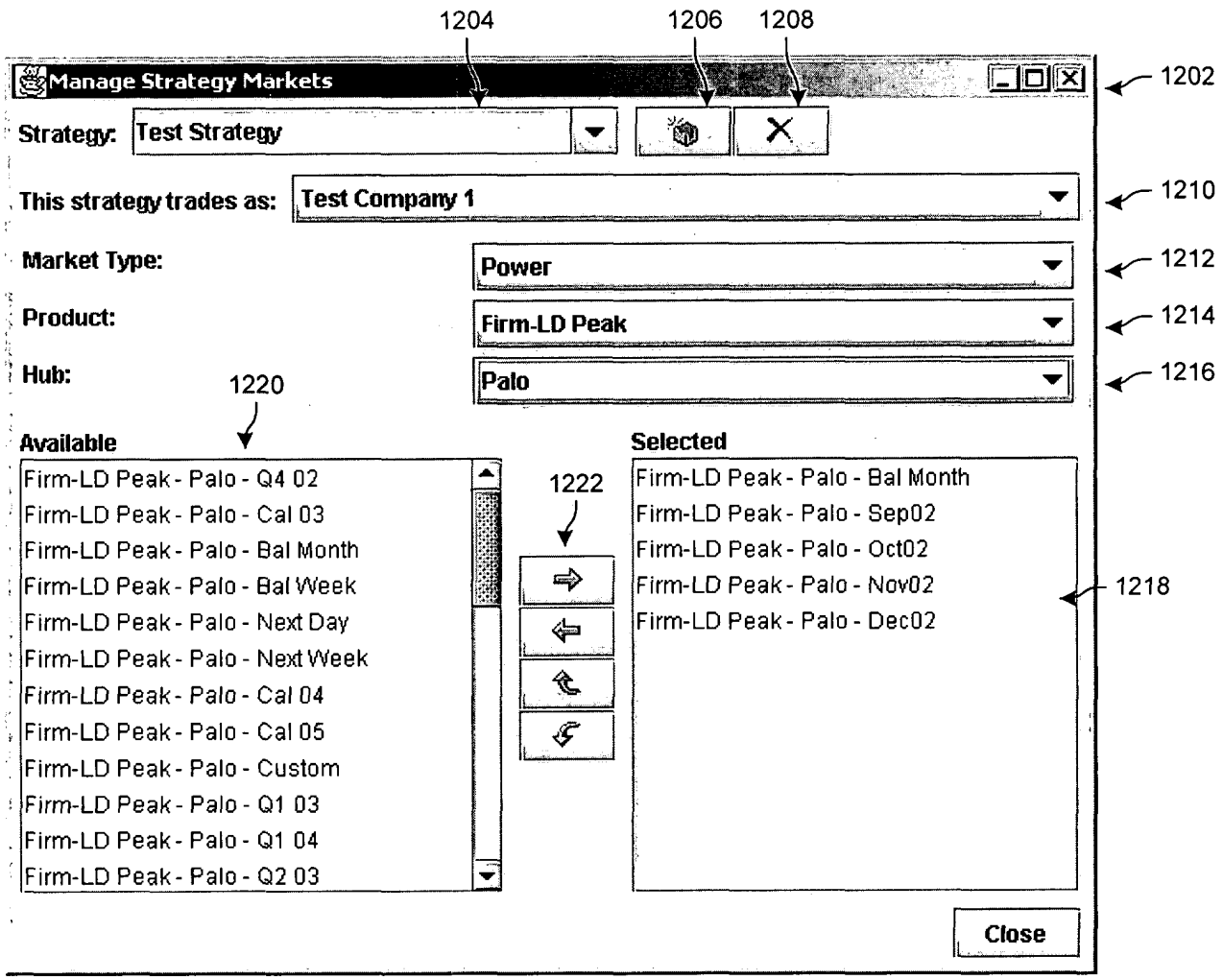

1204
1206
1208
Manage Strategy Markets
1202
Strategy:
Test Strategy
This strategy trades as:
Test Company 1
1210
Market Type:
Power
1212
Product:
Firm-LD Peak
1214
Hub:
Palo
1216
1220
Available
Firm-LD Peak - Palo - Q4 02
Firm-LD Peak - Palo - Cal 03
Firm-LD Peak - Palo - Bal Month
Firm-LD Peak - Palo - Bal Week
Firm-LD Peak - Palo - Next Day
Firm-LD Peak - Palo - Next Week
Firm-LD Peak - Palo - Cal 04
Firm-LD Peak - Palo - Cal 05
Firm-LD Peak - Palo - Custom
Firm-LD Peak - Palo - Q1 03
Firm-LD Peak - Palo - Q1 04
Firm-LD Peak - Palo - Q2 03
1222
Selected
Firm-LD Peak - Palo - Bal Month
Firm-LD Peak - Palo - Sep02
Firm-LD Peak - Palo - Oct02
Firm-LD Peak - Palo - Nov02
Firm-LD Peak - Palo - Dec02
1218
Close

FIG. 12

FIG. 13

Deal List

Bought / Sold	Price	Qty	Product Name	Hub	Begin Date	End Date	Strip	
Sold	6	100	Firm-LD Peak	Palo	10-01-2002	10-31-2002	Oct02	Te
Bought	8	100	Firm-LD Peak	Palo	08-28-2002	08-31-2002	Bal Month	Te
Sold	5	100	Firm-LD Peak	Palo	09-01-2002	09-30-2002	Sep02	Te

FIG. 14A

Counter Party	Company	Date / Time	Deal ID	Trader
Test Company 1	Aquila Merchant Se...	08-26-2002 12:04:00 ...	134845340	lkilgore1-api
Test Company 1	Aquila Merchant Se...	08-26-2002 12:04:04 ...	773914013	lkilgore1-api
Test Company 1	Aquila Merchant Se...	08-26-2002 12:04:10 ...	682092749	lkilgore1-api

Save Close

FIG. 14B

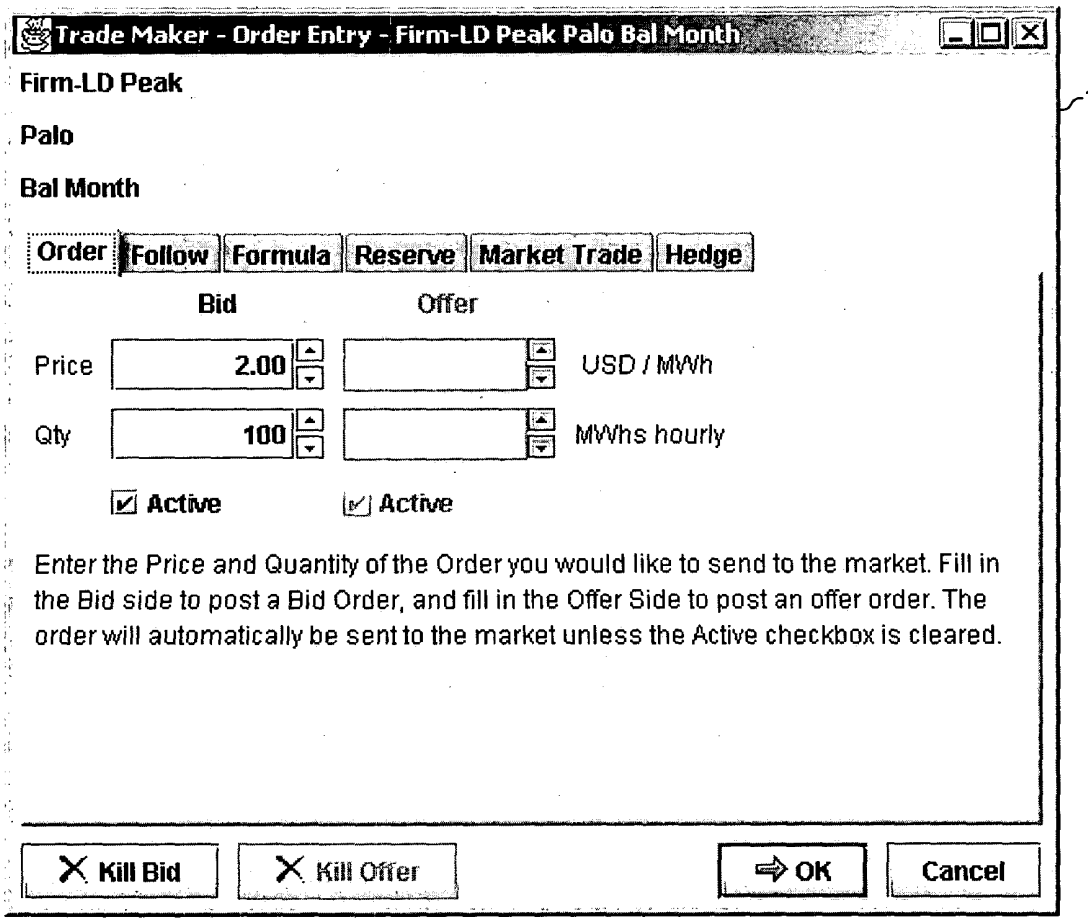

Trade Maker - Order Entry - Firm-LD Peak Palo Bal Month
Firm-LD Peak
Palo
Bal Month
1502
Order
Follow
Formula
Reserve
Market Trade
Hedge
Bid
Offer
Price
2.00
USD / MWh
Qty
100
MWhs hourly
Active
Active
Enter the Price and Quantity of the Order you would like to send to the market. Fill in the Bid side to post a Bid Order, and fill in the Offer Side to post an offer order. The order will automatically be sent to the market unless the Active checkbox is cleared.
Kill Bid
Kill Offer
OK
Cancel

FIG. 15

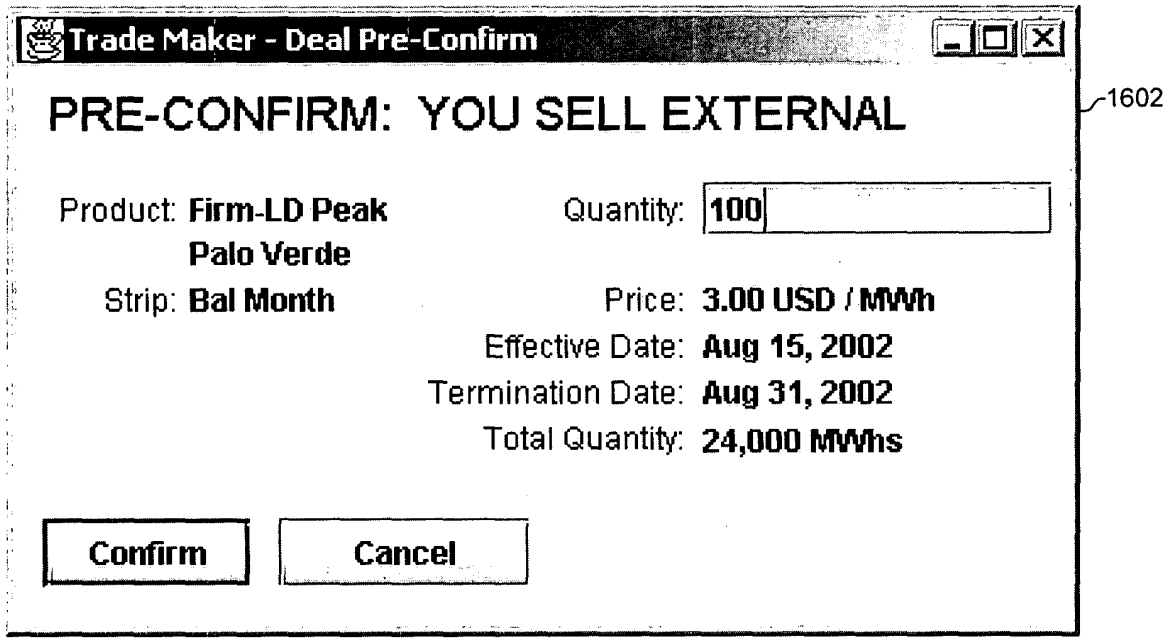

Trade Maker - Deal Pre-Confirm
PRE-CONFIRM: YOU SELL EXTERNAL
1602
Product: Firm-LD Peak
Palo Verde
Strip: Bal Month
Quantity: 100
Price: 3.00 USD / MWh
Effective Date: Aug 15, 2002
Termination Date: Aug 31, 2002
Total Quantity: 24,000 MWhs
Confirm
Cancel

FIG. 16

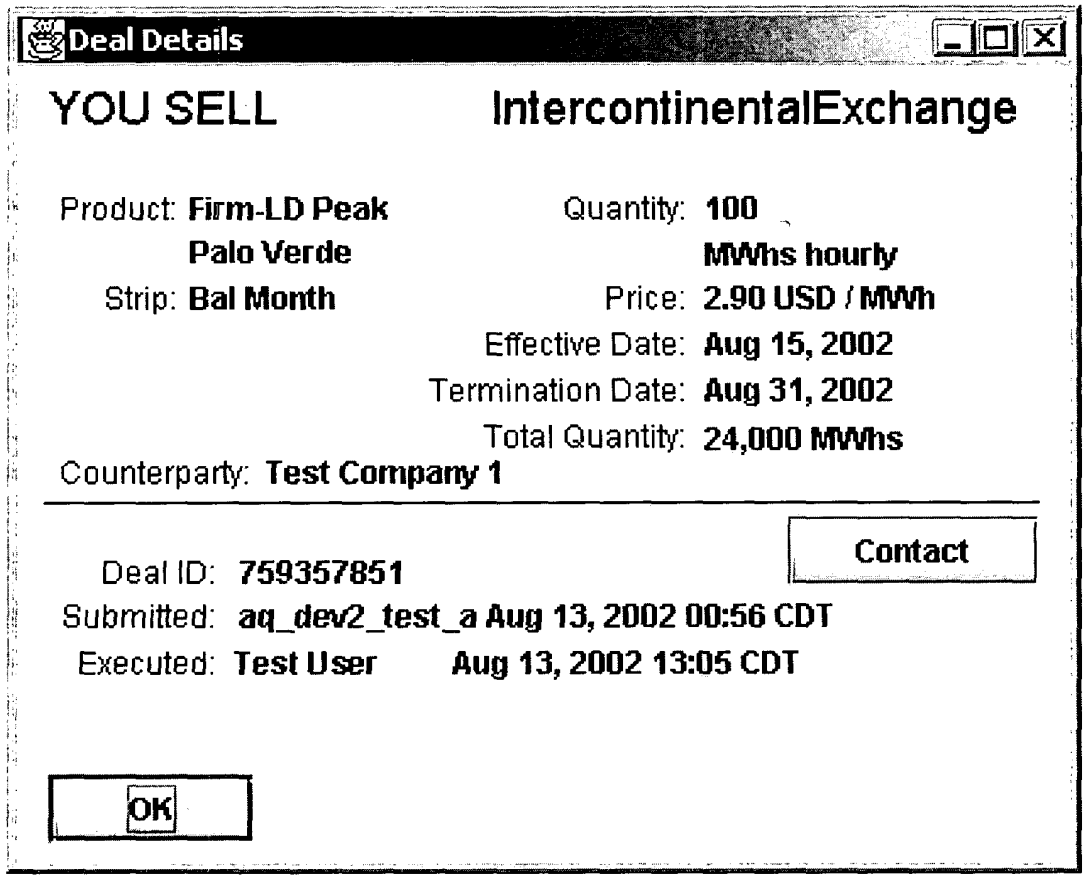

Deal Details
YOU SELL
IntercontinentalExchange
Product: Firm-LD Peak
Palo Verde
Strip: Bal Month
Quantity: 100
MWhs hourly
Price: 2.90 USD / MWh
Effective Date: Aug 15, 2002
Termination Date: Aug 31, 2002
Total Quantity: 24,000 MWhs
Counterparty: Test Company 1
Contact
Deal ID: 759357851
Submitted: aq_dev2_test_a Aug 13, 2002 00:56 CDT
Executed: Test User Aug 13, 2002 13:05 CDT
OK

FIG. 17

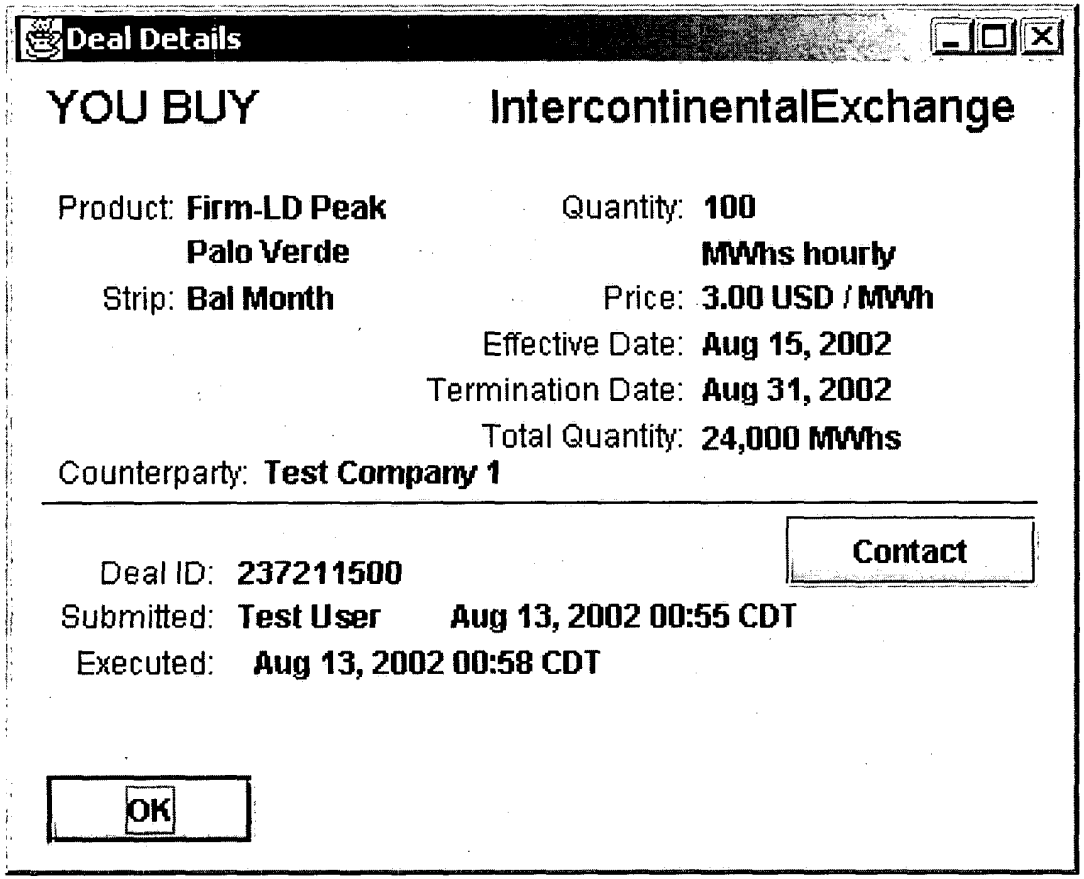

Deal Details
YOU BUY
IntercontinentalExchange
Product: Firm-LD Peak
Palo Verde
Strip: Bal Month
Quantity: 100
MWhs hourly
Price: 3.00 USD / MWh
Effective Date: Aug 15, 2002
Termination Date: Aug 31, 2002
Total Quantity: 24,000 MWhs
Counterparty: Test Company 1
Contact
Deal ID: 237211500
Submitted: Test User Aug 13, 2002 00:55 CDT
Executed: Aug 13, 2002 00:58 CDT
OK

FIG. 18

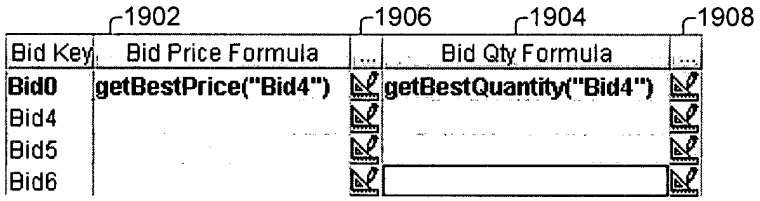


FIG. 19

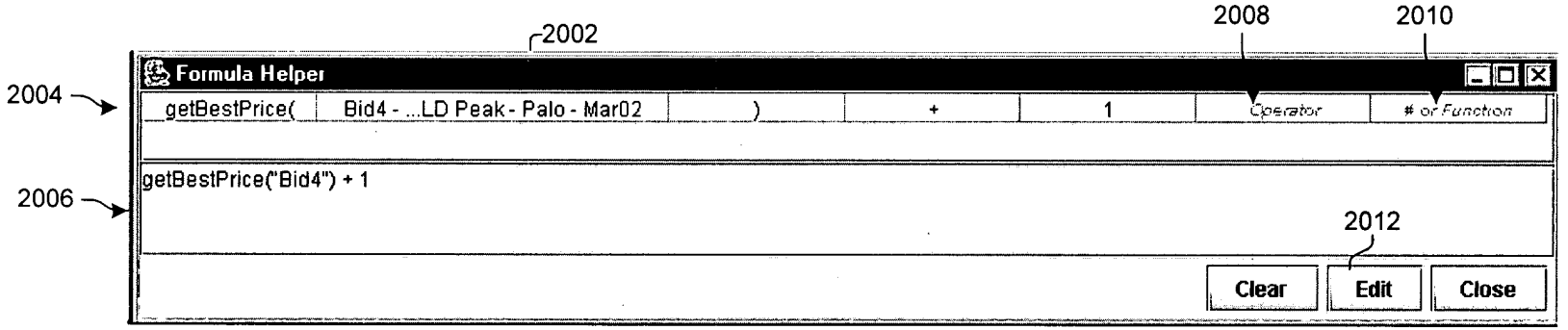


FIG. 20A

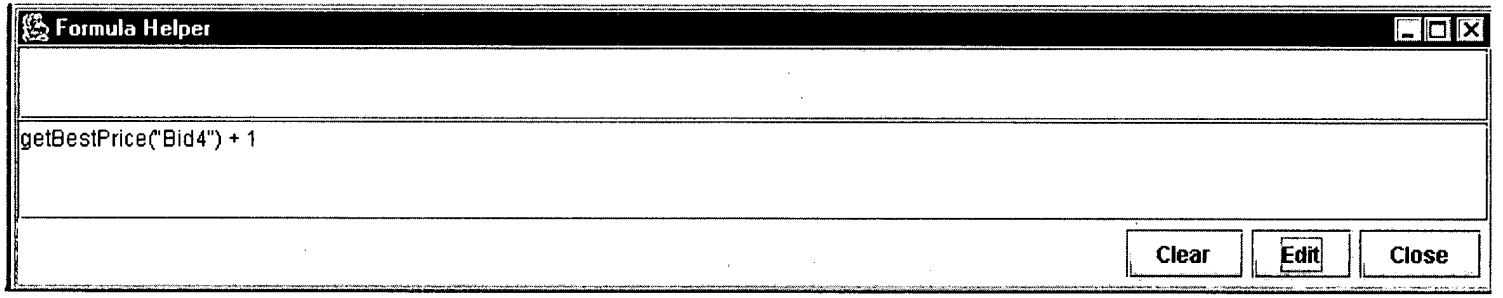


FIG. 20B